

PROXIMOS VENCIMIENTOS

NEXT MATURITIES

|          | Descripción del Valor |                                         | Concepto     | Importe | Plataforma    |
|----------|-----------------------|-----------------------------------------|--------------|---------|---------------|
|          | Security details      |                                         | Type         | Volume  | Trading Venue |
| Fecha    | Cód. ISIN             | Emisión                                 |              | % Bruto |               |
| Date     | ISIN Code             | Issue                                   |              | % Gross |               |
| 28-03-24 | BE0000291972          | BON DP BELGICA- 5,500 03/2028           | Pago interes | 5,50    | AIAF          |
| 28-03-24 | BE0000304130          | BON DP BELGICA- 5,000 03/2035           | Pago interes | 5,00    | AIAF          |
| 28-03-24 | BE0000320292          | BON DP BELGICA- 4,250 03/2041           | Pago interes | 4,25    | AIAF          |
| 28-03-24 | BE0000324336          | BON DP BELGICA- 4,500 03/2026           | Pago interes | 4,50    | AIAF          |
| 28-03-24 | BE0000326356          | BON DP BELGICA- 4,000 03/2032           | Pago interes | 4,00    | AIAF          |
| 28-03-24 | BE6203178288          | BON DP BELGICA- VBLE 09/2030            | Pago interes | 2,31    | AIAF          |
| 28-03-24 | BE6263902304          | BON DP BELGICA- 2,875 03/2034           | Pago interes | 2,88    | AIAF          |
| 28-03-24 | ES0371622046          | CM PROG CED TDA-A5 4,250 03/2027        | Pago interes | 4,25    | AIAF          |
| 28-03-24 | ES0377954021          | BTN TDA-27-A3 VBLE 12/2050              | Pago interes | 1,04    | AIAF          |
| 28-03-24 | ES0377954039          | BTN TDA-27-B VBLE 12/2050               | Pago interes | 1,04    | AIAF          |
| 28-03-24 | ES0377954047          | BTN TDA-27-C VBLE 12/2050               | Pago interes | 1,07    | AIAF          |
| 28-03-24 | ES0377954054          | BTN TDA-27-D VBLE 12/2050               | Pago interes | 1,12    | AIAF          |
| 28-03-24 | ES0377954062          | BTN TDA-27-E VBLE 12/2050               | Pago interes | 1,54    | AIAF          |
| 28-03-24 | ES0377954070          | BTN TDA-27-F VBLE 12/2050               | Pago interes | 1,75    | AIAF          |
| 28-03-24 | ES0377983012          | BTN TDA-22 MIXTO-1b VBLE 06/2046        | Pago interes | 1,05    | AIAF          |
| 28-03-24 | ES0377983020          | BTN TDA-22 MIXTO-B1 VBLE 06/2046        | Pago interes | 1,09    | AIAF          |
| 28-03-24 | ES0377983038          | BTN TDA-22 MIXTO-C1 VBLE 06/2046        | Pago interes | 1,18    | AIAF          |
| 28-03-24 | ES0377983046          | BTN TDA-22 MIXTO-D1 VBLE 06/2046        | Pago interes | 1,88    | AIAF          |
| 28-03-24 | ES0377983061          | BTN TDA-22 MIXTO-2b VBLE 06/2046        | Pago interes | 1,05    | AIAF          |
| 28-03-24 | ES0377983079          | BTN TDA-22 MIXTO-B2 VBLE 06/2046        | Pago interes | 1,11    | AIAF          |
| 28-03-24 | ES0377983087          | BTN TDA-22 MIXTO-C2 VBLE 06/2046        | Pago interes | 1,21    | AIAF          |
| 28-03-24 | ES0377983095          | BTN TDA-22 MIXTO-D2 VBLE 06/2046        | Pago interes | 2,00    | AIAF          |
| 28-03-24 | ES0413860760          | CH B. SABADELL-1 VBLE 03/2026           | Pago interes | 3,60    | AIAF          |
| 28-03-24 | IT0005534281          | BON DP ITALIA- 3,400 03/2025            | Pago interes | 1,70    | AIAF          |
| 28-03-24 | XS0247541971          | BON DP ITALIA- 4,425 03/2036            | Pago interes | 4,43    | AIAF          |
| 28-03-24 | XS0247594079          | BON DP ITALIA- VBLE 03/2026             | Pago interes | 2,12    | AIAF          |
| 29-03-24 | BE6000712016          | BON DP BELGICA- 3,900 03/2040           | Pago interes | 3,90    | AIAF          |
| 29-03-24 | ES0352506358          | BS SAREB-4 VBLE 12/2024                 | Pago interes | 0,94    | AIAF          |
| 29-03-24 | ES0352506390          | BS SAREB-4 VBLE 12/2024                 | Pago interes | 0,90    | AIAF          |
| 29-03-24 | ES0440609479          | CH CAIXABANK-47 VBLE 09/2030            | Pago interes | 2,36    | AIAF          |
| 29-03-24 | ES0805712009          | PPR MYINVESTOR BANCO-Sb 12,000 Perpetua | Pago interes | 3,00    | MARF          |
| 29-03-24 | ES0813211010          | PPR B.B.V.A-8 FIJO Perpetua             | Pago interes | 1,50    | AIAF          |
| 29-03-24 | IT0005557084          | BON DP ITALIA- 3,600 09/2025            | Pago interes | 1,80    | AIAF          |
| 30-03-24 | ES0213860341          | OS B. SABADELL-1 3,150 03/2037          | Pago interes | 3,15    | AIAF          |
| 31-03-24 | ES0001353483          | AUT C.F.NAVARRA- 0,250 03/2031          | Pago interes | 0,25    | AIAF          |
| 31-03-24 | ES0205032024          | OS FERROVIAL EM- 1,375 03/2025          | Pago interes | 1,38    | AIAF          |
| 31-03-24 | ES0205135009          | OS GLOBASOL- 4,200 01/2037              | Pago interes | 0,35    | MARF          |
| 31-03-24 | ES0205135009          | OS GLOBASOL- 4,200 01/2037              | Amortizacion | 0,35    | MARF          |
| 31-03-24 | ES0211845286          | OS ABERTIS- 3,125 03/2026               | Pago interes | 3,13    | AIAF          |
| 31-03-24 | ES0224244089          | OS MAPFRE-Sb FIJO 03/2047               | Pago interes | 4,38    | AIAF          |
| 31-03-24 | ES0422714198          | CH CAJAMAR-II 3,550 03/2029             | Pago interes | 3,55    | AIAF          |
| 01-04-24 | IT0005383309          | BON DP ITALIA- 1,350 04/2030            | Pago interes | 0,68    | AIAF          |
| 01-04-24 | IT0005422891          | BON DP ITALIA- 0,900 04/2031            | Pago interes | 0,45    | AIAF          |
| 01-04-24 | IT0005437147          | BON DP ITALIA- 0,000 04/2026            | Pago interes | 0,00    | AIAF          |
| 01-04-24 | IT0005484552          | BON DP ITALIA- FIJO 04/2027             | Pago interes | 0,55    | AIAF          |
| 01-04-24 | IT0005521981          | BON DP ITALIA- 3,400 04/2028            | Pago interes | 1,70    | AIAF          |
| 01-04-24 | IT0005534141          | BON DP ITALIA- 4,500 10/2053            | Pago interes | 2,25    | AIAF          |
| 01-04-24 | IT0005582421          | BON DP ITALIA- 4,150 10/2039            | Pago interes | 2,08    | AIAF          |
| 01-04-24 | XS1389917508          | BON DP IRLANDA- 2,350 04/2116           | Pago interes | 2,35    | AIAF          |
| 02-04-24 | ES0213679GF0          | OS BANKINTER-29 VBLE 04/2024            | Pago interes | 4,20    | AIAF          |
| 02-04-24 | ES0213679GF0          | OS BANKINTER-29 VBLE 04/2024            | Amortizacion | 50,00   | AIAF          |
| 02-04-24 | ES0213679GI4          | OS BANKINTER-33 VBLE 04/2024            | Pago interes | 1,90    | AIAF          |
| 02-04-24 | ES0213679GI4          | OS BANKINTER-33 VBLE 04/2024            | Amortizacion | 15,00   | AIAF          |
| 02-04-24 | ES0213860309          | OS B. SABADELL-I VBLE 04/2025           | Pago interes | 7,00    | AIAF          |
| 02-04-24 | ES0213860325          | OS B. SABADELL-2 VBLE 04/2025           | Pago interes | 2,15    | AIAF          |
| 02-04-24 | ES0265936056          | OS ABANCA-2 FIJO 04/2030                | Pago interes | 2,94    | AIAF          |
| 02-04-24 | ES0305510002          | BTN MAGDALENA 4-A VBLE 12/2057          | Pago interes | 1,47    | MARF          |
| 02-04-24 | ES0305510010          | BTN MAGDALENA 4-B VBLE 12/2057          | Pago interes | 2,65    | MARF          |
| 02-04-24 | ES0305515001          | BTN SOL LION II RMBS-A1 VBLE 12/2063    | Pago interes | 1,11    | AIAF          |
| 02-04-24 | ES0305515019          | BTN SOL LION II RMBS-A2 VBLE 12/2063    | Pago interes | 1,14    | AIAF          |
| 02-04-24 | ES0305515027          | BTN SOL LION II RMBS-A3 VBLE 12/2063    | Pago interes | 1,17    | AIAF          |
| 02-04-24 | ES0305515035          | BTN SOL LION II RMBS-A4 VBLE 12/2063    | Pago interes | 1,19    | AIAF          |
| 02-04-24 | ES0305515043          | BTN SOL LION II RMBS-A5 VBLE 12/2063    | Pago interes | 1,22    | AIAF          |
| 02-04-24 | ES0305515050          | BTN SOL LION II RMBS-A6 VBLE 12/2063    | Pago interes | 1,25    | AIAF          |
| 02-04-24 | ES0305515068          | BTN SOL LION II RMBS-B VBLE 12/2063     | Pago interes | 1,31    | AIAF          |
| 02-04-24 | ES0305515076          | BTN SOL LION II RMBS-C VBLE 12/2063     | Pago interes | 1,45    | AIAF          |

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|          | Security details      |                                      | Type         | Volume  | Trading Venue      |
| Fecha    | Cód. ISIN             | Emisión                              |              | % Bruto |                    |
| Date     | ISIN Code             | Issue                                |              | % Gross |                    |
| 02-04-24 | ES0305594006          | BTN MAGDALENA 5- VBLE 06/2050        | Pago interes | 3,13    | MARF               |
| 02-04-24 | ES0338452008          | BTN TDA IBERCA 3-A VBLE 12/2043      | Pago interes | 1,08    | AIAF               |
| 02-04-24 | ES0338452016          | BTN TDA IBERCA 3-B VBLE 12/2043      | Pago interes | 1,11    | AIAF               |
| 02-04-24 | ES0338452024          | BTN TDA IBERCA 3-C VBLE 12/2043      | Pago interes | 1,17    | AIAF               |
| 02-04-24 | ES0338452032          | BTN TDA IBERCA 3-D VBLE 12/2043      | Pago interes | 1,98    | AIAF               |
| 02-04-24 | ES0339759047          | BTN FTPYME CAM 4-C VBLE 09/2045      | Pago interes | 1,21    | AIAF               |
| 02-04-24 | ES0339759054          | BTN FTPYME CAM 4-D VBLE 09/2045      | Pago interes | 2,11    | AIAF               |
| 02-04-24 | ES0357326026          | BTN CP PYME1 TDA-C VBLE 09/2045      | Pago interes | 1,26    | AIAF               |
| 02-04-24 | ES0377844008          | BTN TDA-30-A VBLE 09/2050            | Pago interes | 1,13    | AIAF               |
| 02-04-24 | ES0377844016          | BTN TDA-30-B VBLE 09/2050            | Pago interes | 1,25    | AIAF               |
| 02-04-24 | ES0377844024          | BTN TDA-30-C VBLE 09/2050            | Pago interes | 1,45    | AIAF               |
| 02-04-24 | ES0377844032          | BTN TDA-30-D VBLE 09/2050            | Pago interes | 1,98    | AIAF               |
| 03-04-24 | BE6308205044          | BON DP BELGICA- 0,100 04/2024        | Pago interes | 0,10    | AIAF               |
| 03-04-24 | BE6308205044          | BON DP BELGICA- 0,100 04/2024        | Amortizacion | 100,00  | AIAF               |
| 04-04-24 | ES00001010H4          | AUT COM.MADRID- 1,931 04/2042        | Pago interes | 1,93    | AIAF               |
| 04-04-24 | EU000A3K4EL9          | BON DP EUROPEAN UNION- 4,000 04/2044 | Pago interes | 1,86    | AIAF               |
| 05-04-24 | DE0001141794          | BON DP ALEMANIA- 0,000 04/2024       | Amortizacion | 100,00  | AIAF               |
| 05-04-24 | DE0001141794          | BON DP ALEMANIA- 0,000 04/2024       | Pago interes | 0,00    | AIAF               |
| 05-04-24 | ES0213679JS7          | OS BANKINTER-16 VBLE 04/2025         | Pago interes | 0,15    | AIAF               |
| 05-04-24 | ES0213679KY3          | OS BANKINTER-60 VBLE 07/2025         | Pago interes |         | AIAF               |
| 05-04-24 | ES0213679NM2          | OS BANKINTER-35 VBLE 04/2026         | Pago interes |         | AIAF               |
| 05-04-24 | ES0305079016          | BS GREENERGY R.- 4,000 04/2027       | Pago interes | 4,00    | MARF               |
| 05-04-24 | ES0413679517          | CH BANKINTER-I VBLE 10/2032          | Pago interes | 1,11    | AIAF               |
| 07-04-24 | ES0000101834          | AUT COM.MADRID- 2,084 04/2028        | Pago interes | 2,08    | AIAF               |
| 07-04-24 | ES0001351578          | AUT C.CAS LEON- 1,275 04/2049        | Pago interes | 1,28    | AIAF               |
| 07-04-24 | ES0265936015          | OS ABANCA-Sb FIJO 04/2030            | Pago interes | 4,63    | AIAF               |
| 07-04-24 | ES0413790397          | CH B. POPULAR-1 1,000 04/2025        | Pago interes | 1,00    | AIAF               |
| 07-04-24 | ES0415306085          | CH C.RURAL NAVA-X 0,500 04/2027      | Pago interes | 0,50    | AIAF               |
| 08-04-24 | ES0305067188          | BS BBVA GLOBAL-236 VBLE 10/2026      | Pago interes |         | AIAF               |
| 08-04-24 | ES0413679475          | CH BANKINTER-I VBLE 04/2030          | Pago interes | 1,09    | AIAF               |
| 09-04-24 | ES0413307143          | CH BANKIA-2 VBLE 10/2026             | Pago interes | 2,24    | AIAF               |
| 09-04-24 | ES0840609020          | PPR CAIXABANK-Sb FIJO Perpetua       | Pago interes | 1,47    | AIAF               |
| 10-04-24 | DE0001141836          | BON DP ALEMANIA- 0,000 04/2026       | Pago interes | 0,00    | AIAF               |
| 10-04-24 | ES0205067301          | OS BBVA GLOBAL-111 VBLE 07/2027      | Pago interes |         | AIAF               |
| 10-04-24 | ES0213679GG8          | OS BANKINTER-32 VBLE 04/2024         | Pago interes |         | AIAF               |
| 10-04-24 | ES0213679GG8          | OS BANKINTER-32 VBLE 04/2024         | Amortizacion | 50,00   | AIAF               |
| 10-04-24 | ES0213679KI6          | OS BANKINTER-38 VBLE 04/2025         | Pago interes |         | AIAF               |
| 10-04-24 | ES0213679NJ8          | OS BANKINTER-31 VBLE 04/2026         | Pago interes |         | AIAF               |
| 10-04-24 | ES0305045009          | BS CRITERIA-1 1,375 04/2024          | Amortizacion | 100,00  | AIAF               |
| 10-04-24 | ES0305045009          | BS CRITERIA-1 1,375 04/2024          | Pago interes | 1,38    | AIAF               |
| 10-04-24 | ES0313679I74          | BS BANKINTER-2 VBLE 04/2024          | Amortizacion | 40,00   | AIAF               |
| 10-04-24 | ES0313679I74          | BS BANKINTER-2 VBLE 04/2024          | Pago interes |         | AIAF               |
| 10-04-24 | ES0313679T30          | BS BANKINTER-36 VBLE 04/2026         | Pago interes |         | AIAF               |
| 10-04-24 | ES0337782017          | BTN FONCAIXA G.5-AG VBLE 04/2053     | Pago interes | 1,02    | Bolsa de Barcelona |
| 10-04-24 | ES0337782025          | BTN FONCAIXA G.5-B VBLE 04/2053      | Pago interes | 1,12    | Bolsa de Barcelona |
| 10-04-24 | ES0337782033          | BTN FONCAIXA G.5-C VBLE 04/2053      | Pago interes | 1,23    | Bolsa de Barcelona |
| 10-04-24 | ES0337782041          | BTN FONCAIXA G.5-D VBLE 04/2053      | Pago interes | 2,00    | Bolsa de Barcelona |
| 10-04-24 | ES0371622020          | CM PROG CED TDA-A6 4,250 04/2031     | Pago interes | 4,25    | AIAF               |
| 11-04-24 | DE0001141810          | BON DP ALEMANIA- 0,000 04/2025       | Pago interes | 0,00    | AIAF               |
| 11-04-24 | ES0000106627          | AUT GOB.VASCO- 2,350 04/2049         | Pago interes | 2,35    | Bolsa de Bilbao    |
| 11-04-24 | ES0440609362          | CH CAIXABANK-29 VBLE 10/2026         | Pago interes | 2,23    | AIAF               |
| 11-04-24 | IT0005174906          | BON DP ITALIA- VBLE 04/2024          | Pago interes |         | AIAF               |
| 11-04-24 | IT0005174906          | BON DP ITALIA- VBLE 04/2024          | Amortizacion | 100,00  | AIAF               |
| 11-04-24 | PTOTEPOE0032          | BON DP PORTUGAL- 1,150 04/2042       | Pago interes | 1,15    | AIAF               |
| 12-04-24 | ES0213679GD5          | OS BANKINTER-26 VBLE 04/2024         | Pago interes |         | AIAF               |
| 12-04-24 | ES0213679GD5          | OS BANKINTER-26 VBLE 04/2024         | Amortizacion | 100,00  | AIAF               |
| 12-04-24 | ES0413040066          | CH BANCA MARCH-I VBLE 04/2026        | Pago interes | 2,17    | AIAF               |
| 12-04-24 | ES0413040066          | CH BANCA MARCH-I VBLE 04/2026        | Amortizacion | 7,14    | AIAF               |
| 12-04-24 | PTOTECOE0037          | BON DP PORTUGAL- 1,000 04/2052       | Pago interes | 1,00    | AIAF               |